

sample stock

Obs	_RIC	Date_G_	Time_G_	interval	return	stock_return
563	A.N	02-JAN-2015	14:31:59.384	14:31:00	-0.004237	-0.004237
874	A.N	02-JAN-2015	14:32:59.630	14:32:00	-0.000391	-0.000391
1044	A.N	02-JAN-2015	14:33:59.973	14:33:00	-0.000360	-0.000360
1289	A.N	02-JAN-2015	14:34:59.683	14:34:00	0.000299	0.000299
1794	A.N	02-JAN-2015	14:35:56.051	14:35:00	0.001333	0.001333
51283	A.N	02-JAN-2015	20:41:58.423	20:41:00	0.000111	0.000111
55857	A.N	02-JAN-2015	20:55:59.717	20:55:00	0.000010	0.000010
56199	A.N	02-JAN-2015	20:56:59.277	20:56:00	-0.000015	-0.000015
56693	A.N	02-JAN-2015	20:57:59.857	20:57:00	-0.000228	-0.000228
57249	A.N	02-JAN-2015	20:58:59.655	20:58:00	-0.000248	-0.000248
58468	A.N	02-JAN-2015	20:59:59.936	20:59:00	0.000080	0.000080
58771	A.N	05-JAN-2015	14:30:50.890	14:30:00	-0.008254	-0.008254
58990	A.N	05-JAN-2015	14:31:59.493	14:31:00	0.000586	0.000586
59398	A.N	05-JAN-2015	14:32:59.058	14:32:00	-0.001650	-0.001650
59628	A.N	05-JAN-2015	14:33:58.557	14:33:00	-0.001647	-0.001647
60236	A.N	05-JAN-2015	14:34:59.961	14:34:00	0.000693	0.000693
60349	A.N	05-JAN-2015	14:35:42.190	14:35:00	0.001654	0.001654
60622	A.N	05-JAN-2015	14:36:58.632	14:36:00	0.001997	0.001997
60738	A.N	05-JAN-2015	14:37:56.043	14:37:00	-0.000722	-0.000722
61174	A.N	05-JAN-2015	14:38:59.444	14:38:00	0.000533	0.000533
61517	A.N	05-JAN-2015	14:39:59.887	14:39:00	0.000151	0.000151
61891	A.N	05-JAN-2015	14:40:56.915	14:40:00	-0.000676	-0.000676
62658	A.N	05-JAN-2015	14:41:59.597	14:41:00	0.000144	0.000144
134632	A.N	05-JAN-2015	20:54:59.462	20:54:00	0.000357	0.000357
135018	A.N	05-JAN-2015	20:55:59.760	20:55:00	0.000009	0.000009
135723	A.N	05-JAN-2015	20:56:59.979	20:56:00	-0.000625	-0.000625
136475	A.N	05-JAN-2015	20:57:59.269	20:57:00	-0.001002	-0.001002
137264	A.N	05-JAN-2015	20:58:59.874	20:58:00	-0.000710	-0.000710
138353	A.N	05-JAN-2015	20:59:59.933	20:59:00	-0.000173	-0.000173

Obs	_RIC	Date_G_	Time_G_	interval	return	stock_return
138666	A.N	06-JAN-2015	14:30:50.147	14:30:00	0.003334	0.003334
138837	A.N	06-JAN-2015	14:31:59.527	14:31:00	-0.001866	-0.001866
138878	A.N	06-JAN-2015	14:32:51.468	14:32:00	-0.001023	-0.001023
138957	A.N	06-JAN-2015	14:33:54.039	14:33:00	-0.000217	-0.000217
139083	A.N	06-JAN-2015	14:34:59.161	14:34:00	0.000374	0.000374
139241	A.N	06-JAN-2015	14:35:55.599	14:35:00	0.001225	0.001225
139477	A.N	06-JAN-2015	14:36:59.670	14:36:00	0.000047	0.000047
139732	A.N	06-JAN-2015	14:37:59.755	14:37:00	0.001597	0.001597
140133	A.N	06-JAN-2015	14:38:57.529	14:38:00	-0.000387	-0.000387
140480	A.N	06-JAN-2015	14:39:59.386	14:39:00	-0.001103	-0.001103
140706	A.N	06-JAN-2015	14:40:57.568	14:40:00	-0.002200	-0.002200
140879	A.N	06-JAN-2015	14:41:59.994	14:41:00	-0.000079	-0.000079
141315	A.N	06-JAN-2015	14:42:58.567	14:42:00	-0.000036	-0.000036
142601	A.N	06-JAN-2015	14:43:57.133	14:43:00	-0.000577	-0.000577
143625	A.N	06-JAN-2015	14:44:58.107	14:44:00	-0.001322	-0.001322
143953	A.N	06-JAN-2015	14:45:55.826	14:45:00	0.000592	0.000592
144347	A.N	06-JAN-2015	14:46:58.499	14:46:00	-0.001436	-0.001436
145146	A.N	06-JAN-2015	14:47:59.622	14:47:00	0.000188	0.000188
145849	A.N	06-JAN-2015	14:48:59.710	14:48:00	0.000144	0.000144
146112	A.N	06-JAN-2015	14:49:59.988	14:49:00	0.000632	0.000632
146331	A.N	06-JAN-2015	14:50:59.086	14:50:00	0.000601	0.000601
146477	A.N	06-JAN-2015	14:51:58.281	14:51:00	0.000215	0.000215
146633	A.N	06-JAN-2015	14:52:57.998	14:52:00	0.000607	0.000607
146819	A.N	06-JAN-2015	14:53:49.248	14:53:00	0.000168	0.000168
146882	A.N	06-JAN-2015	14:54:57.679	14:54:00	0.000199	0.000199
234206	A.N	06-JAN-2015	20:36:59.534	20:36:00	-0.000752	-0.000752
234813	A.N	06-JAN-2015	20:37:59.617	20:37:00	-0.000739	-0.000739
235414	A.N	06-JAN-2015	20:38:59.831	20:38:00	0.000263	0.000263
236213	A.N	06-JAN-2015	20:39:59.866	20:39:00	-0.000956	-0.000956
236900	A.N	06-JAN-2015	20:40:59.162	20:40:00	-0.000428	-0.000428
237347	A.N	06-JAN-2015	20:41:58.932	20:41:00	-0.000238	-0.000238

Obs	_RIC	Date_G_	Time_G_	interval	return	stock_return
237574	A.N	06-JAN-2015	20:42:59.497	20:42:00	0.000108	0.000108
237808	A.N	06-JAN-2015	20:43:57.354	20:43:00	0.000097	0.000097
238385	A.N	06-JAN-2015	20:44:59.801	20:44:00	0.000537	0.000537
239270	A.N	06-JAN-2015	20:45:59.689	20:45:00	0.001255	0.001255
239840	A.N	06-JAN-2015	20:46:59.081	20:46:00	-0.000373	-0.000373
240033	A.N	06-JAN-2015	20:47:59.952	20:47:00	-0.000359	-0.000359
241028	A.N	06-JAN-2015	20:48:59.978	20:48:00	0.000868	0.000868
241789	A.N	06-JAN-2015	20:49:59.760	20:49:00	-0.000940	-0.000940
242591	A.N	06-JAN-2015	20:50:59.822	20:50:00	0.000146	0.000146
243213	A.N	06-JAN-2015	20:51:59.847	20:51:00	-0.000303	-0.000303
243704	A.N	06-JAN-2015	20:52:59.760	20:52:00	-0.000140	-0.000140
244920	A.N	06-JAN-2015	20:53:59.995	20:53:00	-0.001200	-0.001200
245459	A.N	06-JAN-2015	20:54:59.022	20:54:00	0.000204	0.000204
246086	A.N	06-JAN-2015	20:55:59.782	20:55:00	-0.000547	-0.000547
247186	A.N	06-JAN-2015	20:56:59.669	20:56:00	-0.001539	-0.001539
247882	A.N	06-JAN-2015	20:57:59.072	20:57:00	-0.000112	-0.000112
249435	A.N	06-JAN-2015	20:58:59.190	20:58:00	-0.000070	-0.000070
251123	A.N	06-JAN-2015	20:59:59.862	20:59:00	0.000270	0.000270
251604	A.N	07-JAN-2015	14:33:59.523	14:33:00	0.005945	0.005945
251868	A.N	07-JAN-2015	14:34:56.960	14:34:00	0.000237	0.000237
252051	A.N	07-JAN-2015	14:35:57.252	14:35:00	-0.000633	-0.000633
252161	A.N	07-JAN-2015	14:36:56.414	14:36:00	0.000231	0.000231
252240	A.N	07-JAN-2015	14:37:59.336	14:37:00	0.000131	0.000131
252344	A.N	07-JAN-2015	14:38:59.421	14:38:00	-0.000029	-0.000029
252483	A.N	07-JAN-2015	14:39:59.978	14:39:00	-0.000169	-0.000169
357547	A.N	07-JAN-2015	20:52:59.468	20:52:00	-0.000416	-0.000416
358083	A.N	07-JAN-2015	20:53:59.956	20:53:00	-0.000389	-0.000389
359004	A.N	07-JAN-2015	20:54:59.758	20:54:00	-0.000440	-0.000440
359723	A.N	07-JAN-2015	20:55:56.578	20:55:00	-0.000150	-0.000150
360209	A.N	07-JAN-2015	20:56:59.577	20:56:00	0.000065	0.000065
360813	A.N	07-JAN-2015	20:57:59.139	20:57:00	0.000108	0.000108

Obs	_RIC	Date_G_	Time_G_	interval	return	stock_return
361835	A.N	07-JAN-2015	20:58:59.949	20:58:00	0.000013	0.000013
363253	A.N	07-JAN-2015	20:59:59.917	20:59:00	-0.000184	-0.000184
363635	A.N	08-JAN-2015	14:31:59.807	14:31:00	0.015537	0.015537
363801	A.N	08-JAN-2015	14:32:59.336	14:32:00	-0.000170	-0.000170
363854	A.N	08-JAN-2015	14:33:56.211	14:33:00	-0.000096	-0.000096
364234	A.N	08-JAN-2015	14:34:59.810	14:34:00	-0.001086	-0.001086
364702	A.N	08-JAN-2015	14:35:51.113	14:35:00	-0.000913	-0.000913
364823	A.N	08-JAN-2015	14:36:59.900	14:36:00	-0.000107	-0.000107
365003	A.N	08-JAN-2015	14:37:59.900	14:37:00	0.001271	0.001271
365089	A.N	08-JAN-2015	14:38:52.238	14:38:00	-0.000630	-0.000630
365220	A.N	08-JAN-2015	14:39:59.785	14:39:00	0.000951	0.000951
365490	A.N	08-JAN-2015	14:40:59.462	14:40:00	0.001580	0.001580
365850	A.N	08-JAN-2015	14:41:52.287	14:41:00	0.000327	0.000327
365969	A.N	08-JAN-2015	14:42:58.951	14:42:00	-0.000279	-0.000279
366253	A.N	08-JAN-2015	14:43:58.944	14:43:00	0.000481	0.000481
366412	A.N	08-JAN-2015	14:44:49.121	14:44:00	0.000640	0.000640
366621	A.N	08-JAN-2015	14:45:59.284	14:45:00	-0.000166	-0.000166
366844	A.N	08-JAN-2015	14:46:54.703	14:46:00	0.000012	0.000012
367008	A.N	08-JAN-2015	14:47:57.626	14:47:00	-0.000089	-0.000089
367213	A.N	08-JAN-2015	14:48:58.915	14:48:00	-0.000173	-0.000173
367396	A.N	08-JAN-2015	14:49:59.935	14:49:00	-0.000053	-0.000053
367494	A.N	08-JAN-2015	14:50:59.669	14:50:00	-0.000068	-0.000068
367683	A.N	08-JAN-2015	14:51:59.315	14:51:00	0.000338	0.000338
367829	A.N	08-JAN-2015	14:52:59.957	14:52:00	-0.000721	-0.000721
367953	A.N	08-JAN-2015	14:53:56.083	14:53:00	0.000030	0.000030
434689	A.N	08-JAN-2015	20:35:59.538	20:35:00	0.000071	0.000071
434886	A.N	08-JAN-2015	20:36:59.840	20:36:00	0.000247	0.000247
435064	A.N	08-JAN-2015	20:37:58.202	20:37:00	0.000288	0.000288
435322	A.N	08-JAN-2015	20:38:58.679	20:38:00	-0.000344	-0.000344
435534	A.N	08-JAN-2015	20:39:57.826	20:39:00	-0.000144	-0.000144
436049	A.N	08-JAN-2015	20:40:58.484	20:40:00	-0.000110	-0.000110

Obs	_RIC	Date_G_	Time_G_	interval	return	stock_return
436177	A.N	08-JAN-2015	20:41:58.629	20:41:00	0.000167	0.000167
436247	A.N	08-JAN-2015	20:42:59.539	20:42:00	0.000004	0.000004
436640	A.N	08-JAN-2015	20:43:59.815	20:43:00	-0.000580	-0.000580
437014	A.N	08-JAN-2015	20:44:59.859	20:44:00	-0.000413	-0.000413
437481	A.N	08-JAN-2015	20:45:59.578	20:45:00	0.000073	0.000073
438068	A.N	08-JAN-2015	20:46:58.939	20:46:00	0.000443	0.000443
438586	A.N	08-JAN-2015	20:47:59.957	20:47:00	0.000110	0.000110
438951	A.N	08-JAN-2015	20:48:57.327	20:48:00	0.000201	0.000201
439370	A.N	08-JAN-2015	20:49:59.386	20:49:00	0.000249	0.000249
439680	A.N	08-JAN-2015	20:50:59.060	20:50:00	-0.000079	-0.000079
440443	A.N	08-JAN-2015	20:51:58.981	20:51:00	0.000220	0.000220
440708	A.N	08-JAN-2015	20:52:59.901	20:52:00	0.000112	0.000112
440936	A.N	08-JAN-2015	20:53:59.752	20:53:00	0.000154	0.000154
441787	A.N	08-JAN-2015	20:54:59.813	20:54:00	0.000423	0.000423
442265	A.N	08-JAN-2015	20:55:59.808	20:55:00	0.000153	0.000153
443111	A.N	08-JAN-2015	20:56:59.066	20:56:00	0.000120	0.000120
443363	A.N	08-JAN-2015	20:57:59.929	20:57:00	0.000281	0.000281
445036	A.N	08-JAN-2015	20:58:59.709	20:58:00	-0.001080	-0.001080
446406	A.N	08-JAN-2015	20:59:59.877	20:59:00	-0.000389	-0.000389
446408	A.N	08-JAN-2015	21:00:00.039	21:00:00	0.000003	0.000003
446441	A.N	09-JAN-2015	14:30:14.344	14:30:00	0.000790	0.000790
446458	A.N	09-JAN-2015	14:31:38.243	14:31:00	0.000676	0.000676
446787	A.N	09-JAN-2015	14:32:58.100	14:32:00	-0.001756	-0.001756
446908	A.N	09-JAN-2015	14:33:41.738	14:33:00	0.000841	0.000841
447024	A.N	09-JAN-2015	14:34:54.437	14:34:00	0.001425	0.001425